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INFORMATION DISCLOSURE STATEMENT BY APPLICANT

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Sheet 1 of 1

Complete if Known

Application Number	09/614,427
Filing Date	July 12, 2000
First Named Inventor	Henry Schellhorn
Art Unit	3624
Examiner Name	Narayanswamy Subramanian
Attorney Docket Number	250/271; 21039-7090

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published	T ²
N.S.	1	BARRAQUAND, J., "Numerical Valuation of High Dimensional Multivariate European Securities," Management Science, Vol. 41, No. 12 (December 1995), pp. 1882-1891.	
↑	2	BRATLEY, P. et al., "Algorithm 659 - Implementing Sobol's Quasirandom Sequence Generator," ACM Transactions on Mathematical Software, Vol. 14, No. 1 (March 1988), pp. 88-100.	
	3	CAFLISCH, R.E. et al., "Valuation of Mortgage-Backed Securities Using Brownian Bridges to Reduce Effective Dimension," Journal of Computational Finance, Vol. 1, No. 1 (1997), pp. 27-46.	
	4	CARVERHILL, A. et al., "Quicker on the Curves," Over the Rainbow - Developments in Exotic Options and Complex Swaps, Risk Publications (1995), pp. 325-327.	
	5	FISHMAN, V. et al., "Hybrid Low-Discrepancy Sequences: Effective Path Reduction For Yield Curve Scenario Generation," The Journal of Fixed Income, Vol. 7, No. 1 (June 1997), pp. 75-84.	
	6	HULL, J. et al., "Finding the Keys," Over the Rainbow - Developments in Exotic Options and Complex Swaps, Risk Publications (1995), pp. 215-218.	
	7	JOY, C. et al., "Quasi-Monte Carlo Methods in Numerical Finance," Management Science, Vol. 42, No. 6 (June 1996), pp. 926-938.	
	8	KURUGANTI, I. et al., "Importance Sampling For Markov Chains: Computing Variance and Determining Optimal Measures," Proceedings of the 1996 Winter Simulation Conference, pp. 273-280.	
	9	MOROKOFF, W. et al., "Quasi-Random Sequences and Their Discrepancies," SIAM J. SCI. COMPUT., Vol. 15, No. 6 (November 1994), pp. 1251-1279.	
	10	NEWTON, N.J., "Variance Reduction for Simulated Diffusions," SIAM J. APPL. MATH., Vol. 54, No. 6 (December 1994), pp. 1780-1805.	
	11	OWEN, A.B., "Monte Carlo Variance of Scrambled Net Quadrature," SIAM J. NUMER. ANAL., Vol. 34, No. 5 (October 1997), pp. 1884-1910.	
↓	12	SPANIER, J. et al., "Quasi-Monte Carlo Methods for Integral Equations," Proceedings of a Conference at the University of Salzburg, Austria, July 9-12, 1996 (1998), pp. 398-414.	
N.S.	13	SPANIER, J. et al., "Quasi-Random Methods For Estimating Integrals Using Relatively Small Samples," SIAM REVIEW, Vol. 36, No. 1 (March 1994), pp. 18-44.	

Examiner Signature N. Subramanian	Date Considered 10/31/03
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* EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

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